



Date: November 28, 2011		New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs	
Listing Date	November 21, 2011		
Product Exchange	NYMEX NP 11-63		
Product Name / Clearing Code	NY ULSD Crack Spread Swap Futures – UCF RBOB vs. NY ULSD Swap Futures – RVU NY ULSD Calendar Swap Futures – USF NY ULSD BALMO Swap Futures – UBS NY ULSD Last Day Financial Swap Futures – ULF NY ULSD Crack Spread BALMO Swap Futures – UBC NY ULSD Calendar Spread Option (1 Month) - UCA	NY ULSD Calendar Spread Option (2 Month) - UCB NY ULSD Calendar Spread Option (3 Month) - UCC NY ULSD Calendar Spread Option (6 Month) - UMM NY ULSD Calendar Spread Option (12 Month) - UCZ NY ULSD Crack Spread Option - UCO NY ULSD Crack Spread Average Price Option - UCP NY ULSD Average Price Option - UAO	
Description	ULSD Products		
Instrument Type	UCF, RVU, USF, UBS, ULF - Futures UBC, UCA, UCB, UCC, UMM, UCZ, UCO, UCP, UAO - Options		
Sub-Type	UCF, RVU, USF, ULF, UCA, UCB, UCC, UMM, UCZ, UCO, UCP, UAO - Monthly UBS, UBC - Daily		
Trading Venue	CME ClearPort (CPC) & NYMEX Trading Floor (NXPIT)		
Trading Hours	CPC – Sunday - Friday 17:00 - 16:15, CT; No 17:00 session on Friday NXPIT – Monday – Friday 08:00 – 13:30 CT		
Contract Size	UCF, UBC, UCO, UCP – 1,000 Barrels RVU, USF, UBS, ULF, UCA, UCB, UCC, UMM, UCZ, UAO – 42,000 Gallons		
Series Listing Convention	UCF, RVU, USF, ULF, UCO, UCP, UAO - Current year and next 4 consecutive calendar years. UBS, UBC – One month and the following month listed 10 business days prior to the start of the contract month. UCA, UCB, UCC, UMM, UCZ - For 1 month-spread, two-month spread and three-month spread, contracts will be available for any combination of consecutive contract months listed for the underlying futures. For six-month spreads and twelve-month spread, contracts will be available for any combination of the June and December contract month listed for the underlying futures.		
Initial Contract Months	UCF, RVU, USF, ULF, UCO, UCP, UAO - Nov. 2011 - Dec. 2015 UBS, UBC – Nov. 2011 UCA, UCB, UCC, UMM, UCZ – Dec. 2011		
Rollover Schedule	UCF, RVU, USF, ULF, UCP, UAO – Annual UBS, UBC, UCA, UCB, UCC, UMM, UCZ, UCO, - Monthly		
Minimum Price Intervals	UCF, UBC – 0.001 RVU, USF, UBS, ULF, UCA, UCB, UCC, UMM, UCZ, UAO – 0.0001 UCO, UCP – 0.01		
Value Per Tick / Currency	UCF, UBC – 0.001 = \$1.00 RVU, USF, UBS, ULF, UCA, UCB, UCC, UMM, UCZ, UAO – 0.0001 = \$4.20 UCO, UCP – 0.01 = \$10.00		
Cabinet Value	UCA, UCB, UCC, UMM, UCZ, UCO, UCP, UAO - \$1.00		
Block Eligible /	No		



Minimum Block Quantity				
Exercise Style	UCA, UCB, UCC, UMM, UCZ, UCP, UAO - European UCO - American			
Exercise Price Intervals & Listings	UCA, UCB, UCC, UMM, UCZ – ATM +/- 10 strikes at 0.001 intervals and the next 5 strikes at 0.002 intervals. UCO – ATM +/- 5 strikes at 0.25 intervals, the next 3 strikes at 1.00 intervals and the next 2 strikes at 2.00 intervals. UCP – ATM +/- 10 strikes at 0.25 increments. UAO - ATM +/- 20 strikes at 0.01 intervals and the next 10 strikes at 0.05 intervals.			
Allow Negative Price	UCF, RVU - Yes			
Allow Negative Strike Price	UCA, UCB, UCC, UMM, UCZ, UCO, UCP - Yes			
Termination of Trading	UCF, RVU, USF, UBS, ULF, UBC, UAO - Trading shall cease on the last business day of the contract month. UCA, UCB, UCC, UMM, UCZ - Trading shall cease two business days prior to the contract month. (The business day before the expiration of the first underlying futures contract in the spread) UCO - Trading shall cease on the last business day immediately preceding the expiration of the underlying Light Sweet Crude Oil Futures. UCP - Trading shall cease on the last business day of the underlying calendar month.			
Final Settlement Price	UCF, UBC – 0.001 RVU, USF, UBS, ULF, UCA, UCB, UCC, UMM, UCZ, UAO – 0.0001 UCO, UCP – 0.01			
Final Settlement Date	UCF, RVU, USF, UBS, ULF, UBC – LTD + 2 UCA, UCB, UCC, UMM, UCZ, UCO, UCP, UAO - LTD			
Clearing DPL	UCF, UBC – 3 RVU, USF, UBS, ULF, UCA, UCB, UCC, UMM, UCZ, UAO – 4 UCO, UCP – 2			
Settlement DPL	UCF, UBC – 3 RVU, USF, UBS, ULF, UCA, UCB, UCC, UMM, UCZ, UAO – 4 UCO, UCP – 2			
Position Limits		All Months	Any Month	Expiring Month
	ULF, USF, UBS, UAO, UCA, UCB, UCC, UMM, UCZ	7,000	7,000	1,000
	UCF, UCO, UCP, UBC	7,000/20,000	7,000/10,000	1,000/3,000
	RVU	7,000/7,000	5,000/7,000	1,000/1,000
Minimum Reportable Level	25			
Delivery	UCF, RVU, USF, UBS, ULF, UBC, , UCP, UAO – Financially Settled UCA, UCB, UCC, UMM, UCZ, UCO – Physically Delivered			



Price Conventions	Future Trade Prices
Actual Price	UCF, UBC - 37.991, 37.992, 37.993 RVU – 0.0373, 0.0374, 0.0375 USF, UBS, ULF - 3.2511, 3.2512, 3.2513
CME Globex	n/a
CME ClearPort	UCF, UBC - 37.991, 37.992, 37.993 RVU – 0.0373, 0.0374, 0.0375 USF, UBS, ULF - 3.2511, 3.2512, 3.2513
FEC	UCF, UBC - 37.991, 37.992, 37.993 RVU – 0.0373, 0.0374, 0.0375 USF, UBS, ULF - 3.2511, 3.2512, 3.2513
Settlement Price File	UCF, UBC - 0037991, 0037992, 0037993 RVU – 0000373, 0000374, 0000375 USF, UBS, ULF - 0032511, 0032512, 0032513
SPAN File	UCF, UBC - 0037991, 0037992, 0037993 RVU – 0000373, 0000374, 0000375 USF, UBS, ULF - 0032511, 0032512, 0032513
FIXML Trade Register File	UCF, UBC - 37.991, 37.992, 37.993 RVU – 0.0373, 0.0374, 0.0375 USF, UBS, ULF - 3.2511, 3.2512, 3.2513
Final Settlement	UCF, UBC - 37.991, 37.992, 37.993 RVU – 0.0373, 0.0374, 0.0375 USF, UBS, ULF - 3.2511, 3.2512, 3.2513
PCS	UCF, UBC - 37.991, 37.992, 37.993 RVU – 0.0373, 0.0374, 0.0375 USF, UBS, ULF - 3.2511, 3.2512, 3.2513
Assignment Reports	UCF, UBC - 37.991, 37.992, 37.993 RVU – 0.0373, 0.0374, 0.0375 USF, UBS, ULF - 3.2511, 3.2512, 3.2513
Product Reference Files	UCF, UBC - 37.991, 37.992, 37.993 RVU – 0.0373, 0.0374, 0.0375 USF, UBS, ULF - 3.2511, 3.2512, 3.2513
Trade Messages	UCF, UBC - 37.991, 37.992, 37.993 RVU – 0.0373, 0.0374, 0.0375 USF, UBS, ULF - 3.2511, 3.2512, 3.2513



Price Conventions	Option Strike Prices	Option Premiums
Actual Price	UCA, UCB, UCC, UMM, UCZ – 3.2010, 3.2020, 3.2030 UCO, UCP – 0.25, 0.50, 0.75 UAO – 3.2001, 3.2002, 3.2003	0.0060, 0.0061, 0.0062 0.26, 0.27, 0.28 0.0393, 0.0394, 0.0395
CME Globex	n/a	
CME ClearPort	UCA, UCB, UCC, UMM, UCZ – 3.2010, 3.2020, 3.2030 UCO, UCP – 0.25, 0.50, 0.75 UAO – 3.2001, 3.2002, 3.2003	0.0060, 0.0061, 0.0062 0.26, 0.27, 0.28 0.0393, 0.0394, 0.0395
FEC	UCA, UCB, UCC, UMM, UCZ – 3.2010, 3.2020, 3.2030 UCO, UCP – 0.25, 0.50, 0.75 UAO – 3.2001, 3.2002, 3.2003	0.0060, 0.0061, 0.0062 0.26, 0.27, 0.28 0.0393, 0.0394, 0.0395
Settlement Price File	UCA, UCB, UCC, UMM, UCZ – 0032010, 0032020, 0032030 UCO, UCP – 0000025, 0000050, 0000075 UAO – 0032001, 0032002, 0032003	0000060, 0000061, 0000062 0000026, 0000027, 0000028 0000393, 0000394, 0000395
SPAN File	UCA, UCB, UCC, UMM, UCZ – 0032010, 0032020, 0032030 UCO, UCP – 0000025, 0000050, 0000075 UAO – 0032001, 0032002, 0032003	0000060, 0000061, 0000062 0000026, 0000027, 0000028 0000393, 0000394, 0000395
FIXML Trade Register File	UCA, UCB, UCC, UMM, UCZ – 3.2010, 3.2020, 3.2030 UCO, UCP – 0.25, 0.50, 0.75 UAO – 3.2001, 3.2002, 3.2003	0.0060, 0.0061, 0.0062 0.26, 0.27, 0.28 0.0393, 0.0394, 0.0395
Final Settlement	UCA, UCB, UCC, UMM, UCZ – 3.2010, 3.2020, 3.2030 UCO, UCP – 0.25, 0.50, 0.75 UAO – 3.2001, 3.2002, 3.2003	0.0060, 0.0061, 0.0062 0.26, 0.27, 0.28 0.0393, 0.0394, 0.0395
PCS	UCA, UCB, UCC, UMM, UCZ – 3.2010, 3.2020, 3.2030 UCO, UCP – 0.25, 0.50, 0.75 UAO – 3.2001, 3.2002, 3.2003	0.0060, 0.0061, 0.0062 0.26, 0.27, 0.28 0.0393, 0.0394, 0.0395
Assignment Reports	UCA, UCB, UCC, UMM, UCZ – 3.2010, 3.2020, 3.2030 UCO, UCP – 0.25, 0.50, 0.75 UAO – 3.2001, 3.2002, 3.2003	0.0060, 0.0061, 0.0062 0.26, 0.27, 0.28 0.0393, 0.0394, 0.0395
Product Reference Files	UCA, UCB, UCC, UMM, UCZ – 3.2010, 3.2020, 3.2030 UCO, UCP – 0.25, 0.50, 0.75 UAO – 3.2001, 3.2002, 3.2003	0.0060, 0.0061, 0.0062 0.26, 0.27, 0.28 0.0393, 0.0394, 0.0395
Trade Messages	UCA, UCB, UCC, UMM, UCZ – 3.2010, 3.2020, 3.2030 UCO, UCP – 0.25, 0.50, 0.75 UAO – 3.2001, 3.2002, 3.2003	0.0060, 0.0061, 0.0062 0.26, 0.27, 0.28 0.0393, 0.0394, 0.0395



Information Contacts		
CMEGroup.com Inquiries	Customer Service	(800) 331-3332
General Information	Products & Services	(312) 930-8213
	Clearing House	(312) 207-2525
Globex Information	Globex Control Center	(312) 456-2391
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470